



# Daily MTM Report

Daily summary for 23/03/2009

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b><u>j-Bonds</u></b>										
CGR3 On 23/04/2009 Bond			15.96700		16.03800			0.00	0	0.00
R153 On 31/08/2010 Bond			6.55000		6.53000			0.00	0	0.00
R157 On 15/09/2015 Bond			7.83000		7.79000			0.00	0	0.00
R186 On 21/12/2026 Bond			8.36000		8.31000			0.00	0	0.00
R201 On 21/12/2014 Bond			7.88000		7.83500			0.00	0	0.00
R203 On 15/09/2017 Bond			8.30500		8.27000			0.00	0	0.00
R204 On 21/12/2018 Bond			8.32000		8.28000			0.00	0	0.00
R206 On 15/01/2014 Bond			7.80000		7.76000			0.00	0	0.00
R207 On 15/01/2020 Bond			8.33000		8.29500			0.00	0	0.00
R208 On 31/03/2021 Bond			8.36700		8.33400			0.00	0	0.00
R209 On 31/03/2036 Bond			8.15000		8.10000			0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
<b>Total for j-Bonds:</b>								<b>0.00</b>	<b>0</b>	<b>0.00</b>

## Derivatives

\$ / R On 12/06/2009 Currency Future			9.61730		9.78890		27.44	176,237,022.50	18,325	160,044.00
\$ / R On 12/06/2009 Currency Future	9.80	Call			506.00000	426	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put			517.00000	609	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Call			526.00000	443	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.75	Put			487.00000	576	27.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			403.00000	338	29.50	0.00	0	2,000.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			714.00000	821	29.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call			389.00000	326	29.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put			750.00000	858	29.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			248.00000	206	32.77	0.00	0	220.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,259.00000	1,388	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Call			403.00000	338	29.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.10	Put			714.00000	821	29.50	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			375.00000	314	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			786.00000	897	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Call			375.00000	314	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.20	Put			786.00000	897	29.97	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.50	Call			303.00000	252	31.37	0.00	0	2,500.00
\$ / R On 12/06/2009 Currency Future	10.50	Put			1,014.00000	1,135	31.37	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			337.00000	281	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			898.00000	1,014	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			293.00000	244	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,054.00000	1,176	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Call			79.00000	58	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.00	Put			2,290.00000	2,441	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Call			32.00000	22	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.80	Put			3,043.00000	3,205	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Call			264.00000	220	32.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.70	Put			1,176.00000	1,302	32.30	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			273.00000	227	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,135.00000	1,260	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			283.00000	235	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,094.00000	1,218	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			349.00000	292	30.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			860.00000	974	30.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			418.00000	351	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			680.00000	784	29.27	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	10.40	Call			325.00000	271	30.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			936.00000	1,054	30.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Call			314.00000	262	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.45	Put			975.00000	1,094	31.13	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Call			362.00000	302	30.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.25	Put			823.00000	935	30.20	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call			451.00000	379	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put			612.00000	712	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call			487.00000	410	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put			548.00000	643	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Call			434.00000	365	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.00	Put			645.00000	748	29.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Call			349.00000	292	30.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.30	Put			860.00000	974	30.43	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Call			337.00000	281	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.35	Put			898.00000	1,014	30.67	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Call			325.00000	271	30.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.40	Put			936.00000	1,054	30.90	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Call			273.00000	227	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.65	Put			1,135.00000	1,260	32.07	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			546.00000	461	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			457.00000	544	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Call			418.00000	351	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.05	Put			680.00000	784	29.27	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Call			283.00000	235	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.60	Put			1,094.00000	1,218	31.84	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Call			293.00000	244	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.55	Put			1,054.00000	1,176	31.60	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call			232.00000	189	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put			1,343.00000	1,472	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call			208.00000	163	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put			1,469.00000	1,595	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call			189.00000	147	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put			1,550.00000	1,680	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call			240.00000	199	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put			1,301.00000	1,432	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Call			248.00000	206	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.80	Put			1,259.00000	1,388	32.77	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Call			225.00000	180	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.95	Put			1,386.00000	1,513	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call			155.00000	119	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put			1,716.00000	1,852	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Call			114.00000	86	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.65	Put			1,975.00000	2,119	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.70	Call			109.00000	81	33.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	11.70	Put		2,020.00000	2,164	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Call		93.00000	69	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.85	Put		2,154.00000	2,302	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Call		180.00000	139	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.20	Put		1,591.00000	1,722	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Call		240.00000	199	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.85	Put		1,301.00000	1,432	33.00	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Call		635.00000	541	26.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.50	Put		346.00000	424	26.76	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		468.00000	394	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		579.00000	677	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call		588.00000	500	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Put		399.00000	483	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Call		506.00000	426	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.80	Put		517.00000	609	28.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		688.00000	586	26.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		299.00000	368	26.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		985.00000	850	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		146.00000	182	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Call		985.00000	850	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.95	Put		146.00000	182	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call		1,102.00000	959	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put		113.00000	142	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Call		1,142.00000	998	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.75	Put		103.00000	130	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call		1,183.00000	1,037	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put		94.00000	119	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call		1,266.00000	1,116	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put		77.00000	99	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,224.00000	1,076	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		85.00000	109	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call		1,396.00000	1,241	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put		57.00000	74	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Call		1,224.00000	1,076	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.65	Put		85.00000	109	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Call		1,062.00000	922	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.85	Put		123.00000	155	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Call		1,576.00000	1,415	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.25	Put		37.00000	48	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Call		1,485.00000	1,327	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.35	Put		46.00000	60	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call		1,309.00000	1,157	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put		70.00000	90	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Call		911.00000	780	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.05	Put		172.00000	213	25.10	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.15	Call			840.00000	720	25.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.15	Put			202.00000	252	25.41	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Call			1,530.00000	1,371	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.30	Put			41.00000	54	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,440.00000	1,284	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			51.00000	67	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Call			1,352.00000	1,199	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.50	Put			63.00000	82	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,023.00000	885	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			135.00000	168	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Call			948.00000	815	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.00	Put			159.00000	197	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			875.00000	750	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			187.00000	232	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Call			1,761.00000	1,597	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.05	Put			23.00000	30	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Call			1,668.00000	1,506	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.15	Put			29.00000	38	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Call			1,309.00000	1,157	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.55	Put			70.00000	90	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Call			1,396.00000	1,241	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.45	Put			57.00000	74	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Call			1,621.00000	1,460	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.20	Put			33.00000	43	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Call			1,440.00000	1,284	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.40	Put			51.00000	67	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Call			1,023.00000	885	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.90	Put			135.00000	168	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Call			1,266.00000	1,116	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.60	Put			77.00000	99	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Call			1,183.00000	1,037	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.70	Put			94.00000	119	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Call			1,102.00000	959	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	8.80	Put			113.00000	142	25.10	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Call			875.00000	750	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.10	Put			187.00000	232	25.25	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			806.00000	691	25.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			217.00000	273	25.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call			745.00000	636	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put			256.00000	318	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Call			806.00000	691	25.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.20	Put			217.00000	273	25.56	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Call			546.00000	461	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.70	Put			457.00000	544	27.65	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.60	Call			588.00000	500	27.23	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	9.60	Put		399.00000	483	27.23	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Call		745.00000	636	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.30	Put		256.00000	318	25.87	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Call		688.00000	586	26.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.40	Put		299.00000	368	26.26	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Call		468.00000	394	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.90	Put		579.00000	677	28.57	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		611.00000	521	27.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		372.00000	453	27.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		567.00000	480	27.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		428.00000	513	27.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Call		389.00000	326	29.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.15	Put		750.00000	858	29.73	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Call		256.00000	213	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.75	Put		1,217.00000	1,345	32.54	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Call		189.00000	147	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.15	Put		1,550.00000	1,680	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Call		171.00000	132	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.25	Put		1,632.00000	1,765	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Call		218.00000	171	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.00	Put		1,429.00000	1,554	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call		198.00000	155	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put		1,509.00000	1,637	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Call		232.00000	189	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	10.90	Put		1,343.00000	1,472	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Call		198.00000	155	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.10	Put		1,509.00000	1,637	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		163.00000	126	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,674.00000	1,808	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		147.00000	113	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,759.00000	1,896	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Call		133.00000	101	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.50	Put		1,844.00000	1,984	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Call		120.00000	91	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.60	Put		1,931.00000	2,074	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Call		140.00000	107	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.45	Put		1,801.00000	1,940	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		127.00000	96	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,888.00000	2,029	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Call		103.00000	77	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.75	Put		2,064.00000	2,210	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Call		83.00000	61	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.95	Put		2,244.00000	2,394	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		75.00000	55	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,336.00000	2,487	33.01	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 12/06/2009 Currency Future	12.15	Call		67.00000	49	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.15	Put		2,428.00000	2,581	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Call		60.00000	43	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.25	Put		2,521.00000	2,676	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Call		98.00000	73	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.80	Put		2,109.00000	2,256	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Call		88.00000	65	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.90	Put		2,199.00000	2,348	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Call		71.00000	52	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.10	Put		2,382.00000	2,534	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Call		127.00000	96	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.55	Put		1,888.00000	2,029	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Call		75.00000	55	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	12.05	Put		2,336.00000	2,487	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Call		163.00000	126	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.30	Put		1,674.00000	1,808	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Call		147.00000	113	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.40	Put		1,759.00000	1,896	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Call		208.00000	163	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.05	Put		1,469.00000	1,595	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Call		155.00000	119	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	11.35	Put		1,716.00000	1,852	33.01	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Call		451.00000	379	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.95	Put		612.00000	712	28.80	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Call		567.00000	480	27.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.65	Put		428.00000	513	27.44	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Call		487.00000	410	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.85	Put		548.00000	643	28.33	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Call		716.00000	609	26.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.35	Put		277.00000	342	26.03	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Call		661.00000	563	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.45	Put		322.00000	395	26.49	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Call		611.00000	521	27.02	0.00	0	0.00
\$ / R On 12/06/2009 Currency Future	9.55	Put		372.00000	453	27.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future			9.74690	9.92460		27.42	2,066,342.80	212	1,993.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		766.00000	681	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		741.00000	834	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Call		766.00000	681	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.90	Put		741.00000	834	27.86	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Call		644.00000	563	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.25	Put		970.00000	1,066	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call		629.00000	545	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put		1,004.00000	1,099	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Call		610.00000	528	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put		1,035.00000	1,131	28.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.35	Call			610.00000	528	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.35	Put			1,035.00000	1,131	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Call			555.00000	478	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.50	Put			1,130.00000	1,232	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Call			488.00000	418	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.70	Put			1,264.00000	1,371	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Call			414.00000	352	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.95	Put			1,440.00000	1,555	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Call			91.00000	73	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	13.00	Put			3,167.00000	3,326	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			443.00000	377	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,368.00000	1,480	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			457.00000	391	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,333.00000	1,444	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Call			473.00000	404	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.75	Put			1,298.00000	1,407	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Call			573.00000	495	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.45	Put			1,098.00000	1,198	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			660.00000	582	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			935.00000	1,035	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			521.00000	448	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,196.00000	1,301	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call			504.00000	433	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put			1,230.00000	1,336	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			591.00000	511	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,066.00000	1,164	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			693.00000	616	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			868.00000	969	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Call			747.00000	664	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.95	Put			772.00000	867	28.02	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			676.00000	600	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			902.00000	1,004	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			538.00000	463	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,163.00000	1,266	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Call			521.00000	448	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.60	Put			1,196.00000	1,301	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Call			443.00000	377	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.85	Put			1,368.00000	1,480	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Call			538.00000	463	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.55	Put			1,163.00000	1,266	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Call			629.00000	545	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.30	Put			1,004.00000	1,099	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Call			660.00000	582	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.20	Put			935.00000	1,035	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.85	Call			785.00000	699	27.71	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	9.85	Put			711.00000	802	27.71	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Call			728.00000	647	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.00	Put			804.00000	900	28.17	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Call			326.00000	274	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.30	Put			1,702.00000	1,827	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			806.00000	717	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			681.00000	770	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Call			886.00000	795	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.60	Put			562.00000	648	26.96	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			846.00000	755	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			621.00000	708	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Call			806.00000	717	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.80	Put			681.00000	770	27.56	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Call			591.00000	511	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.40	Put			1,066.00000	1,164	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Call			909.00000	816	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.55	Put			534.00000	619	26.80	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call			866.00000	775	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put			591.00000	678	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Call			825.00000	736	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.75	Put			651.00000	739	27.42	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call			710.00000	631	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put			836.00000	934	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Call			932.00000	836	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.50	Put			507.00000	589	26.58	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Call			846.00000	755	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.70	Put			621.00000	708	27.27	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Call			693.00000	616	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.10	Put			868.00000	969	28.48	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Call			428.00000	365	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put			1,404.00000	1,518	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Call			401.00000	340	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.00	Put			1,476.00000	1,593	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Call			676.00000	600	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.15	Put			902.00000	1,004	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			387.00000	328	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,513.00000	1,631	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call			362.00000	306	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put			1,587.00000	1,709	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Call			457.00000	391	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.80	Put			1,333.00000	1,444	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Call			387.00000	328	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.05	Put			1,513.00000	1,631	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Call			338.00000	284	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.25	Put			1,663.00000	1,787	28.64	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/09/2009 Currency Future	10.90	Call		428.00000	365	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.90	Put		1,404.00000	1,518	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		374.00000	317	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,550.00000	1,670	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Call		710.00000	631	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.05	Put		836.00000	934	28.33	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Call		374.00000	317	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.10	Put		1,550.00000	1,670	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Call		350.00000	295	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.20	Put		1,625.00000	1,748	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Call		504.00000	433	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	10.65	Put		1,230.00000	1,336	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Call		362.00000	306	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.15	Put		1,587.00000	1,709	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Call		315.00000	264	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	11.35	Put		1,741.00000	1,868	28.64	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Call		866.00000	775	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.65	Put		591.00000	678	27.13	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Call		1,031.00000	925	25.84	0.00	0	0.00
\$ / R On 14/09/2009 Currency Future	9.30	Put		407.00000	479	25.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future			9.86440	10.03890		27.99	0.00	0	500.00
\$ / R On 14/12/2009 Currency Future	10.05	Call		963.00000	873	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.05	Put		974.00000	1,059	28.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call		451.00000	399	33.63	5,985,000.00	15	114.00
\$ / R On 14/12/2009 Currency Future	12.30	Put		2,712.00000	2,835	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.90	Call		1,020.00000	926	28.11	13,890,000.00	15	10,115.00
\$ / R On 14/12/2009 Currency Future	9.90	Put		881.00000	962	28.11	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Call		982.00000	890	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.00	Put		943.00000	1,026	28.35	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Call		860.00000	778	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.35	Put		1,171.00000	1,264	29.20	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Call		828.00000	749	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.45	Put		1,239.00000	1,335	29.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Call		813.00000	735	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.50	Put		1,274.00000	1,371	29.56	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Call		784.00000	709	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.60	Put		1,345.00000	1,444	29.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call		730.00000	659	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put		1,491.00000	1,595	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call		670.00000	604	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put		1,681.00000	1,790	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Call		681.00000	615	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.00	Put		1,642.00000	1,750	30.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Call		705.00000	636	30.54	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.90	Put		1,566.00000	1,672	30.54	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	10.30	Call			876.00000	793	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.30	Put			1,137.00000	1,229	29.08	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Call			844.00000	764	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.40	Put			1,205.00000	1,299	29.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Call			770.00000	696	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.65	Put			1,381.00000	1,482	29.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Call			743.00000	671	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.75	Put			1,454.00000	1,557	30.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Call			730.00000	659	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.80	Put			1,491.00000	1,595	30.29	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,329.00000	1,217	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			490.00000	552	26.04	0.00	0	1,000.00
\$ / R On 14/12/2009 Currency Future	10.20	Call			910.00000	824	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put			1,071.00000	1,160	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			945.00000	856	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,006.00000	1,092	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.55	Call			799.00000	722	29.68	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	10.55	Put			1,310.00000	1,408	29.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Call			757.00000	683	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.70	Put			1,418.00000	1,519	30.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Call			945.00000	856	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.10	Put			1,006.00000	1,092	28.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.00	Call			363.00000	323	35.00	0.00	0	9,530.00
\$ / R On 14/12/2009 Currency Future	13.00	Put			3,324.00000	3,459	35.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Call			648.00000	584	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.15	Put			1,759.00000	1,869	31.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Call			659.00000	594	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.10	Put			1,720.00000	1,829	31.03	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			616.00000	554	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,877.00000	1,990	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Call			637.00000	574	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.20	Put			1,798.00000	1,909	31.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.30	Call			451.00000	399	33.63	0.00	0	10,100.00
\$ / R On 14/12/2009 Currency Future	12.30	Put			2,712.00000	2,835	33.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Call			559.00000	500	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.60	Put			2,120.00000	2,236	32.14	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Call			577.00000	517	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.50	Put			2,038.00000	2,153	31.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Call			493.00000	439	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.00	Put			2,454.00000	2,574	33.00	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Call			437.00000	387	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.40	Put			2,798.00000	2,923	33.85	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			386.00000	343	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,147.00000	3,279	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.20	Call			343.00000	298	35.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.20	Put		3,504.00000	3,634	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call		509.00000	453	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put		2,370.00000	2,488	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Call		398.00000	354	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.70	Put		3,059.00000	3,190	34.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		353.00000	311	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,414.00000	3,547	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Call		1,778.00000	1,638	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.50	Put		239.00000	273	24.75	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call		1,386.00000	1,269	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put		447.00000	505	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Call		1,097.00000	1,000	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.70	Put		758.00000	835	27.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call		479.00000	425	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put		2,540.00000	2,660	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Call		333.00000	285	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.30	Put		3,594.00000	3,721	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Call		1,853.00000	1,710	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.40	Put		214.00000	245	24.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Call		1,444.00000	1,324	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.00	Put		405.00000	459	25.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Call		1,138.00000	1,039	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.60	Put		699.00000	774	27.22	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Call		910.00000	824	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.20	Put		1,071.00000	1,160	28.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Call		596.00000	536	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.40	Put		1,957.00000	2,071	31.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Call		410.00000	365	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.60	Put		2,971.00000	3,101	34.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call		1,568.00000	1,440	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put		329.00000	376	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Call		1,227.00000	1,123	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.40	Put		588.00000	658	26.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call		525.00000	468	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put		2,286.00000	2,403	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Call		302.00000	250	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.60	Put		3,863.00000	3,985	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call		1,505.00000	1,381	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put		366.00000	416	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Call		1,182.00000	1,080	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.50	Put		643.00000	715	26.92	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Call		423.00000	376	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.50	Put		2,884.00000	3,012	34.06	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Call		353.00000	311	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.10	Put		3,414.00000	3,547	35.09	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	13.70	Call			290.00000	239	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.70	Put			3,951.00000	4,074	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Call			1,633.00000	1,502	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.70	Put			294.00000	337	24.94	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,275.00000	1,168	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Put			536.00000	604	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Call			542.00000	484	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.70	Put			2,203.00000	2,319	32.36	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Call			374.00000	333	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.90	Put			3,235.00000	3,369	34.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Call			315.00000	261	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.50	Put			3,776.00000	3,897	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Call			1,705.00000	1,568	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.60	Put			266.00000	303	24.80	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Call			1,058.00000	963	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.80	Put			819.00000	898	27.84	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Call			465.00000	412	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.20	Put			2,626.00000	2,747	33.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Call			386.00000	343	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.80	Put			3,147.00000	3,279	34.65	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Call			324.00000	273	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.40	Put			3,685.00000	3,808	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Call			1,600.00000	1,470	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.75	Put			311.00000	356	25.05	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Call			1,251.00000	1,145	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.35	Put			562.00000	631	26.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Call			1,001.00000	908	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.95	Put			912.00000	994	28.23	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Call			533.00000	476	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.75	Put			2,244.00000	2,361	32.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Call			444.00000	393	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.35	Put			2,755.00000	2,879	33.74	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Call			369.00000	328	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.95	Put			3,280.00000	3,414	34.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Call			308.00000	255	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.55	Put			3,819.00000	3,941	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call			2,009.00000	1,860	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put			170.00000	196	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Call			1,568.00000	1,440	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.80	Put			329.00000	376	25.16	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Call			525.00000	468	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.80	Put			2,286.00000	2,403	32.57	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Call			2,089.00000	1,938	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.10	Put			150.00000	173	24.52	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.30	Call			1,275.00000	1,168	26.30	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	9.30	Put			536.00000	604	26.30	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call			2,130.00000	1,977	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put			141.00000	163	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Call			1,669.00000	1,533	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.65	Put			280.00000	319	24.83	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Call			1,302.00000	1,191	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.25	Put			513.00000	577	26.15	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call			1,039.00000	945	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put			850.00000	930	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Call			670.00000	604	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.05	Put			1,681.00000	1,790	30.91	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call			550.00000	492	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put			2,161.00000	2,277	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Call			458.00000	406	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.25	Put			2,669.00000	2,791	33.53	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call			380.00000	338	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put			3,191.00000	3,324	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Call			2,255.00000	2,100	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.90	Put			116.00000	136	24.47	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Call			1,386.00000	1,269	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.10	Put			447.00000	505	25.82	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Call			479.00000	425	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.10	Put			2,540.00000	2,660	33.21	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Call			2,213.00000	2,059	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.95	Put			124.00000	144	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Call			1,741.00000	1,602	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.55	Put			252.00000	288	24.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Call			1,357.00000	1,243	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.15	Put			468.00000	528	25.93	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Call			1,077.00000	981	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.75	Put			788.00000	866	27.69	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Call			693.00000	625	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.95	Put			1,604.00000	1,711	30.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Call			568.00000	509	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.55	Put			2,079.00000	2,194	32.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Call			472.00000	418	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.15	Put			2,583.00000	2,704	33.32	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Call			338.00000	291	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.25	Put			3,549.00000	3,677	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call			2,428.00000	2,269	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put			89.00000	104	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call			1,930.00000	1,784	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put			191.00000	220	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Call			616.00000	554	31.50	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.30	Put			1,877.00000	1,990	31.50	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	7.65	Call			2,472.00000	2,312	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.65	Put			83.00000	97	24.43	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Call			1,969.00000	1,822	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.25	Put			180.00000	207	24.60	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,536.00000	1,410	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			347.00000	396	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Call			1,204.00000	1,101	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.45	Put			615.00000	686	26.76	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Call			626.00000	564	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.25	Put			1,837.00000	1,950	31.40	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			517.00000	460	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Put			2,328.00000	2,446	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Call			2,516.00000	2,355	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.60	Put			77.00000	91	24.42	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Call			2,171.00000	2,018	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.00	Put			132.00000	153	24.48	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Call			1,329.00000	1,217	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.20	Put			490.00000	552	26.04	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Call			1,891.00000	1,747	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.35	Put			202.00000	232	24.66	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Call			1,474.00000	1,352	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.95	Put			385.00000	438	25.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Call			1,160.00000	1,059	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.55	Put			671.00000	744	27.07	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Call			927.00000	840	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	10.15	Put			1,038.00000	1,126	28.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Call			606.00000	545	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.35	Put			1,917.00000	2,030	31.61	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Call			501.00000	446	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.95	Put			2,412.00000	2,531	32.89	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Call			417.00000	371	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.55	Put			2,928.00000	3,056	34.17	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Call			283.00000	234	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.75	Put			3,995.00000	4,119	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Call			1,505.00000	1,381	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.90	Put			366.00000	416	25.38	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Call			509.00000	453	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.90	Put			2,370.00000	2,488	32.78	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Call			266.00000	218	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.90	Put			4,127.00000	4,254	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Call			278.00000	228	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.80	Put			4,039.00000	4,164	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Call			1,536.00000	1,410	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.85	Put			347.00000	396	25.27	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.85	Call			517.00000	460	32.68	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 14/12/2009 Currency Future	11.85	Put		2,328.00000	2,446	32.68	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Call		430.00000	382	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.45	Put		2,841.00000	2,967	33.95	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Call		296.00000	244	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.65	Put		3,907.00000	4,030	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Call		255.00000	209	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.00	Put		4,216.00000	4,344	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Call		2,049.00000	1,899	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.15	Put		160.00000	184	24.55	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Call		1,930.00000	1,784	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.30	Put		191.00000	220	24.63	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Call		2,009.00000	1,860	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.20	Put		170.00000	196	24.58	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Call		2,428.00000	2,269	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.70	Put		89.00000	104	24.44	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Call		2,130.00000	1,977	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.05	Put		141.00000	163	24.49	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Call		1,815.00000	1,674	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	8.45	Put		226.00000	259	24.72	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Call		1,039.00000	945	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	9.85	Put		850.00000	930	27.99	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Call		550.00000	492	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	11.65	Put		2,161.00000	2,277	32.25	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Call		380.00000	338	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	12.85	Put		3,191.00000	3,324	34.73	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Call		250.00000	204	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	14.05	Put		4,261.00000	4,390	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Call		2,298.00000	2,142	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.85	Put		109.00000	127	24.46	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Call		319.00000	267	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.45	Put		3,730.00000	3,852	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Call		2,384.00000	2,226	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.75	Put		95.00000	112	24.45	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Call		328.00000	279	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	13.35	Put		3,639.00000	3,764	35.09	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Call		2,697.00000	2,532	24.39	0.00	0	0.00
\$ / R On 14/12/2009 Currency Future	7.40	Put		58.00000	68	24.39	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future			9.97360	10.15320		28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,127.00000	1,036	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,123.00000	1,213	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.30	Call		604.00000	551	32.62	21,489,000.00	39	27,539.00
\$ / R On 15/03/2010 Currency Future	12.30	Put		2,751.00000	2,878	32.62	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.85	Call		1,244.00000	1,146	27.79	44,694,000.00	39	27,539.00
\$ / R On 15/03/2010 Currency Future	9.85	Put		941.00000	1,023	27.79	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.15	Call		1,127.00000	1,036	28.37	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.15	Put		1,123.00000	1,213	28.37	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Call		1,007.00000	925	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.50	Put		1,354.00000	1,451	29.06	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call		992.00000	910	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put		1,388.00000	1,487	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Call		1,023.00000	940	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.45	Put		1,320.00000	1,416	28.96	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		976.00000	896	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,423.00000	1,523	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Call		932.00000	855	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.75	Put		1,529.00000	1,631	29.56	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Call		864.00000	792	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.00	Put		1,711.00000	1,818	30.05	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Call		803.00000	735	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.25	Put		1,900.00000	2,011	30.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Call		815.00000	746	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.20	Put		1,861.00000	1,972	30.45	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		839.00000	768	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,786.00000	1,895	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call		827.00000	757	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put		1,823.00000	1,933	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		904.00000	829	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,601.00000	1,705	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		918.00000	842	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,565.00000	1,668	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Call		877.00000	804	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.95	Put		1,674.00000	1,780	29.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call		851.00000	780	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put		1,748.00000	1,856	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call		890.00000	816	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put		1,637.00000	1,743	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Call		946.00000	868	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.70	Put		1,493.00000	1,595	29.46	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Call		976.00000	896	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.60	Put		1,423.00000	1,523	29.26	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Call		918.00000	842	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.80	Put		1,565.00000	1,668	29.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		791.00000	724	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,938.00000	2,051	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Call		760.00000	695	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.44	Put		2,047.00000	2,162	30.92	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		780.00000	714	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,977.00000	2,090	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Call		780.00000	714	30.74	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.35	Put		1,977.00000	2,090	30.74	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.40	Call		769.00000	703	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put		2,016.00000	2,130	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Call		717.00000	655	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.65	Put		2,214.00000	2,332	31.34	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Call		758.00000	693	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.45	Put		2,055.00000	2,170	30.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Call		748.00000	684	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.50	Put		2,094.00000	2,210	31.04	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Call		698.00000	637	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.75	Put		2,294.00000	2,414	31.53	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Call		737.00000	674	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.55	Put		2,134.00000	2,250	31.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		727.00000	665	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,174.00000	2,291	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Call		1,286.00000	1,186	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.75	Put		883.00000	962	27.60	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,203.00000	1,108	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,000.00000	1,084	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Call		1,164.00000	1,071	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.05	Put		1,061.00000	1,148	28.17	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Call		1,091.00000	1,003	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.25	Put		1,187.00000	1,279	28.57	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		1,056.00000	971	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,253.00000	1,347	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Call		568.00000	508	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.55	Put		2,965.00000	3,085	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Call		1,399.00000	1,293	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.50	Put		745.00000	820	27.14	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Call		727.00000	665	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.60	Put		2,174.00000	2,291	31.24	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Call		371.00000	327	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.70	Put		3,917.00000	4,053	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Call		1,472.00000	1,363	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.35	Put		668.00000	739	26.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Call		904.00000	829	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.85	Put		1,601.00000	1,705	29.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Call		392.00000	346	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.55	Put		3,789.00000	3,923	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Call		1,523.00000	1,411	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.25	Put		619.00000	688	26.68	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Call		407.00000	360	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.45	Put		3,704.00000	3,837	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Call		1,549.00000	1,436	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.20	Put		595.00000	662	26.58	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.10	Call		839.00000	768	30.25	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	11.10	Put		1,786.00000	1,895	30.25	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Call		415.00000	367	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.40	Put		3,662.00000	3,794	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Call		1,602.00000	1,487	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.10	Put		549.00000	614	26.40	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Call		431.00000	382	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.30	Put		3,577.00000	3,708	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		679.00000	620	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,376.00000	2,497	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Call		337.00000	296	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.95	Put		4,134.00000	4,273	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Call		1,308.00000	1,207	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.70	Put		855.00000	933	27.51	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Call		707.00000	646	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.70	Put		2,254.00000	2,373	31.44	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		688.00000	629	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,335.00000	2,455	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Call		344.00000	302	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.90	Put		4,090.00000	4,229	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Call		1,203.00000	1,108	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.95	Put		1,000.00000	1,084	27.98	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Call		679.00000	620	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.85	Put		2,376.00000	2,497	31.73	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Call		661.00000	604	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.95	Put		2,458.00000	2,580	31.93	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Call		644.00000	588	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.05	Put		2,541.00000	2,665	32.13	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Call		313.00000	274	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.15	Put		4,309.00000	4,451	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Call		1,265.00000	1,166	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.80	Put		912.00000	992	27.69	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Call		791.00000	724	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.30	Put		1,938.00000	2,051	30.64	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Call		688.00000	629	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.80	Put		2,335.00000	2,455	31.63	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Call		670.00000	612	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.90	Put		2,417.00000	2,538	31.83	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Call		331.00000	291	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	14.00	Put		4,178.00000	4,317	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Call		1,352.00000	1,249	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.60	Put		799.00000	875	27.32	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Call		357.00000	314	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.80	Put		4,004.00000	4,141	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Call		1,447.00000	1,339	26.95	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.40	Put		694.00000	765	26.95	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	9.30	Call			1,497.00000	1,387	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.30	Put			644.00000	713	26.77	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Call			400.00000	353	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.50	Put			3,746.00000	3,880	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Call			1,776.00000	1,653	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.80	Put			422.00000	479	25.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Call			447.00000	397	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.20	Put			3,494.00000	3,623	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Call			1,687.00000	1,568	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.95	Put			484.00000	544	26.12	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			961.00000	882	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,458.00000	1,558	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Call			851.00000	780	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.05	Put			1,748.00000	1,856	30.15	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Call			827.00000	757	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.15	Put			1,823.00000	1,933	30.35	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Call			423.00000	374	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.35	Put			3,619.00000	3,751	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Call			890.00000	816	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.90	Put			1,637.00000	1,743	29.85	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Call			769.00000	703	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	11.40	Put			2,016.00000	2,130	30.84	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Call			385.00000	340	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.60	Put			3,832.00000	3,966	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Call			1,746.00000	1,624	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.85	Put			442.00000	500	25.94	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Call			992.00000	910	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.55	Put			1,388.00000	1,487	29.16	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Call			961.00000	882	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.65	Put			1,458.00000	1,558	29.36	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Call			439.00000	389	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.25	Put			3,536.00000	3,665	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Call			1,658.00000	1,541	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.00	Put			505.00000	567	26.22	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Call			378.00000	333	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.65	Put			3,874.00000	4,010	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Call			1,806.00000	1,682	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.75	Put			403.00000	459	25.75	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Call			455.00000	404	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.15	Put			3,452.00000	3,581	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Call			1,901.00000	1,773	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.60	Put			348.00000	400	25.48	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call			1,073.00000	987	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put			1,220.00000	1,313	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.40	Call			1,040.00000	955	28.86	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
\$ / R On 15/03/2010 Currency Future	10.40	Put		1,286.00000	1,382	28.86	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Call		482.00000	428	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	13.00	Put		3,328.00000	3,455	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Call		1,934.00000	1,804	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.55	Put		331.00000	381	25.38	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Call		1,056.00000	971	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.35	Put		1,253.00000	1,347	28.76	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Call		491.00000	436	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.95	Put		3,287.00000	3,413	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Call		2,001.00000	1,869	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.45	Put		298.00000	345	25.20	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Call		509.00000	453	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.85	Put		3,206.00000	3,330	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Call		1,967.00000	1,836	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.50	Put		314.00000	363	25.29	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Call		1,108.00000	1,019	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.20	Put		1,155.00000	1,246	28.47	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Call		1,073.00000	987	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.30	Put		1,220.00000	1,313	28.67	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Call		500.00000	445	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.90	Put		3,247.00000	3,371	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Call		2,254.00000	2,110	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.10	Put		200.00000	236	24.55	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Call		1,223.00000	1,127	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	9.90	Put		970.00000	1,053	27.88	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Call		1,183.00000	1,089	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.00	Put		1,030.00000	1,116	28.07	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Call		1,145.00000	1,054	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	10.10	Put		1,092.00000	1,180	28.27	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Call		575.00000	518	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	12.50	Put		2,922.00000	3,044	32.82	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Call		0.00000	2,074	24.65	0.00	0	0.00
\$ / R On 15/03/2010 Currency Future	8.15	Put		0.00000	250	24.65	0.00	0	0.00
£ / R On 12/06/2009 Currency Future			13.91720	14.14930		24.47	8,656,498.40	622	10,305.00
£ / R On 12/06/2009 Currency Future	14.15	Call		684.00000	555	25.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put		684.00000	788	25.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Call		664.00000	539	25.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.20	Put		715.00000	821	25.39	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Call		645.00000	523	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.25	Put		746.00000	855	25.56	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Call		626.00000	507	25.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.30	Put		777.00000	890	25.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Call		704.00000	572	25.08	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.10	Put		655.00000	755	25.08	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	14.65	Call			513.00000	409	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,014.00000	1,142	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			443.00000	335	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,194.00000	1,318	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			303.00000	219	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,554.00000	1,702	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			382.00000	284	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,333.00000	1,467	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Call			412.00000	309	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.00	Put			1,262.00000	1,392	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			397.00000	296	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,297.00000	1,429	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Call			443.00000	335	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.90	Put			1,194.00000	1,318	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call			591.00000	478	26.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put			842.00000	961	26.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			543.00000	438	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			944.00000	1,070	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Call			499.00000	393	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.70	Put			1,050.00000	1,176	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			472.00000	363	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,123.00000	1,246	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			459.00000	349	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,160.00000	1,282	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Call			427.00000	322	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.95	Put			1,228.00000	1,354	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Call			513.00000	409	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.65	Put			1,014.00000	1,142	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Call			485.00000	378	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.75	Put			1,086.00000	1,211	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			528.00000	425	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			979.00000	1,108	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Call			528.00000	425	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.60	Put			979.00000	1,108	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Call			559.00000	451	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.50	Put			909.00000	1,033	26.38	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Call			609.00000	492	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.35	Put			809.00000	925	25.89	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Call			575.00000	464	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.45	Put			875.00000	997	26.22	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			315.00000	229	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Put			1,516.00000	1,662	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			368.00000	272	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,369.00000	1,505	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.35	Call			315.00000	229	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.35	Put			1,516.00000	1,662	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Call			397.00000	296	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.05	Put			1,297.00000	1,429	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Call			292.00000	210	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.45	Put			1,592.00000	1,743	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Call			341.00000	250	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.25	Put			1,442.00000	1,583	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Call			684.00000	555	25.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.15	Put			684.00000	788	25.24	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Call			459.00000	349	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.85	Put			1,160.00000	1,282	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Call			354.00000	261	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.20	Put			1,405.00000	1,544	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			269.00000	192	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,670.00000	1,825	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			202.00000	139	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,952.00000	2,122	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			163.00000	110	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,164.00000	2,342	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			210.00000	146	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,911.00000	2,079	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			248.00000	176	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,749.00000	1,908	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Call			238.00000	168	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.70	Put			1,789.00000	1,950	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			259.00000	184	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,709.00000	1,866	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Call			229.00000	160	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.75	Put			1,829.00000	1,993	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Call			259.00000	184	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.60	Put			1,709.00000	1,866	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			137.00000	90	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,337.00000	2,523	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			185.00000	127	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,036.00000	2,209	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			170.00000	115	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,121.00000	2,298	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Call			119.00000	77	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.50	Put			2,470.00000	2,660	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			156.00000	104	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,207.00000	2,387	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			131.00000	86	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,381.00000	2,568	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			109.00000	70	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,560.00000	2,753	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.70	Call			99.00000	63	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,650.00000	2,846	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Call			95.00000	60	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.75	Put			2,696.00000	2,893	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			125.00000	81	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,426.00000	2,614	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Call			149.00000	99	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.25	Put			2,250.00000	2,432	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			91.00000	57	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,741.00000	2,940	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			65.00000	39	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,066.00000	3,272	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			71.00000	44	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,972.00000	3,176	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Call			46.00000	27	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.50	Put			3,397.00000	3,609	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Call			34.00000	19	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.80	Put			3,685.00000	3,902	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Call			18.00000	9	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.40	Put			4,269.00000	4,492	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Call			9.00000	4	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.00	Put			4,860.00000	5,087	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Call			8.00000	4	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.15	Put			5,008.00000	5,236	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Call			12.00000	6	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.80	Put			4,662.00000	4,889	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Call			19.00000	10	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.35	Put			4,220.00000	4,443	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Call			21.00000	11	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.25	Put			4,122.00000	4,344	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Call			12.00000	6	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.75	Put			4,613.00000	4,839	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Call			59.00000	35	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.25	Put			3,160.00000	3,368	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			143.00000	95	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,294.00000	2,477	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			219.00000	153	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,870.00000	2,036	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Call			382.00000	284	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.10	Put			1,333.00000	1,467	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			328.00000	240	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,479.00000	1,622	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Call			303.00000	219	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.40	Put			1,554.00000	1,702	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.50	Call			280.00000	201	26.72	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	15.50	Put			1,631.00000	1,784	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Call			472.00000	363	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.80	Put			1,123.00000	1,246	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Call			328.00000	240	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.30	Put			1,479.00000	1,622	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Call			368.00000	272	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.15	Put			1,369.00000	1,505	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Call			269.00000	192	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.55	Put			1,670.00000	1,825	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Call			219.00000	153	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.80	Put			1,870.00000	2,036	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			202.00000	139	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,952.00000	2,122	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Call			248.00000	176	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.65	Put			1,749.00000	1,908	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Call			156.00000	104	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.20	Put			2,207.00000	2,387	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Call			202.00000	139	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.90	Put			1,952.00000	2,122	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Call			170.00000	115	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.10	Put			2,121.00000	2,298	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Call			193.00000	133	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.95	Put			1,994.00000	2,166	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Call			178.00000	121	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.05	Put			2,078.00000	2,254	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Call			131.00000	86	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.40	Put			2,381.00000	2,568	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Call			185.00000	127	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.00	Put			2,036.00000	2,209	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Call			143.00000	95	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.30	Put			2,294.00000	2,477	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Call			109.00000	70	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.60	Put			2,560.00000	2,753	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Call			91.00000	57	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.80	Put			2,741.00000	2,940	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Call			99.00000	63	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.70	Put			2,650.00000	2,846	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			82.00000	51	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,833.00000	3,034	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Call			75.00000	46	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.00	Put			2,926.00000	3,129	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Call			82.00000	51	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.90	Put			2,833.00000	3,034	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			68.00000	41	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,019.00000	3,224	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	16.55	Call			114.00000	74	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.55	Put			2,515.00000	2,706	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			104.00000	66	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,605.00000	2,799	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			86.00000	54	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,787.00000	2,987	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Call			79.00000	49	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.95	Put			2,879.00000	3,081	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Call			163.00000	110	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.15	Put			2,164.00000	2,342	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Call			137.00000	90	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.35	Put			2,337.00000	2,523	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Call			86.00000	54	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.85	Put			2,787.00000	2,987	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			53.00000	31	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,254.00000	3,464	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Call			48.00000	28	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.45	Put			3,349.00000	3,561	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			44.00000	25	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,444.00000	3,658	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Call			39.00000	22	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.65	Put			3,540.00000	3,755	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			17.00000	9	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,318.00000	4,542	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Call			15.00000	8	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.55	Put			4,416.00000	4,641	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			14.00000	7	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,514.00000	4,740	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			11.00000	5	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,712.00000	4,938	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Call			10.00000	5	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.95	Put			4,810.00000	5,038	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			9.00000	4	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,909.00000	5,137	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Call			32.00000	18	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.85	Put			3,733.00000	3,951	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			29.00000	16	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,830.00000	4,049	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Call			26.00000	14	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.05	Put			3,927.00000	4,147	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			23.00000	13	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Put			4,024.00000	4,245	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Call			29.00000	16	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.95	Put			3,830.00000	4,049	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.15	Call			23.00000	13	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.15	Put			4,024.00000	4,245	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Call			17.00000	9	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.45	Put			4,318.00000	4,542	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Call			14.00000	7	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.65	Put			4,514.00000	4,740	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Call			16.00000	8	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.50	Put			4,367.00000	4,591	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Call			14.00000	7	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.60	Put			4,465.00000	4,690	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Call			13.00000	6	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.70	Put			4,564.00000	4,789	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			10.00000	5	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,761.00000	4,988	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Call			8.00000	4	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.10	Put			4,959.00000	5,187	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Call			7.00000	3	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.20	Put			5,058.00000	5,286	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Call			11.00000	5	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.85	Put			4,712.00000	4,938	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Call			9.00000	4	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.05	Put			4,909.00000	5,137	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Call			7.00000	3	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.25	Put			5,108.00000	5,336	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Call			6.00000	3	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.35	Put			5,207.00000	5,436	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Call			6.00000	2	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.45	Put			5,306.00000	5,535	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Call			5.00000	2	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.55	Put			5,406.00000	5,635	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Call			10.00000	5	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.90	Put			4,761.00000	4,988	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Call			7.00000	3	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.30	Put			5,157.00000	5,386	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Call			6.00000	3	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	19.40	Put			5,257.00000	5,485	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			51.00000	30	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,301.00000	3,513	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Call			41.00000	24	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.60	Put			3,492.00000	3,707	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Call			37.00000	21	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.70	Put			3,588.00000	3,804	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			30.00000	17	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,781.00000	4,000	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Call			27.00000	15	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.00	Put			3,878.00000	4,098	26.72	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	18.10	Call			25.00000	13	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.10	Put			3,975.00000	4,196	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Call			22.00000	12	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	18.20	Put			4,073.00000	4,295	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Call			68.00000	41	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.10	Put			3,019.00000	3,224	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Call			62.00000	37	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.20	Put			3,112.00000	3,320	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Call			56.00000	33	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.30	Put			3,207.00000	3,416	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Call			51.00000	30	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.40	Put			3,301.00000	3,513	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Call			30.00000	17	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.90	Put			3,781.00000	4,000	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Call			104.00000	66	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.65	Put			2,605.00000	2,799	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Call			65.00000	39	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.15	Put			3,066.00000	3,272	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Call			71.00000	44	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.05	Put			2,972.00000	3,176	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Call			53.00000	31	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.35	Put			3,254.00000	3,464	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Call			44.00000	25	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	17.55	Put			3,444.00000	3,658	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Call			125.00000	81	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	16.45	Put			2,426.00000	2,614	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Call			210.00000	146	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	15.85	Put			1,911.00000	2,079	26.72	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Call			543.00000	438	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.55	Put			944.00000	1,070	26.55	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Call			768.00000	628	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.95	Put			568.00000	661	24.62	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			725.00000	590	24.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			626.00000	723	24.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Call			862.00000	710	23.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.75	Put			463.00000	543	23.99	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Call			813.00000	668	24.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.85	Put			514.00000	601	24.32	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Call			725.00000	590	24.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.05	Put			626.00000	723	24.92	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Call			891.00000	732	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.70	Put			442.00000	515	23.81	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Call			837.00000	689	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.80	Put			488.00000	572	24.17	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call			790.00000	648	24.47	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 12/06/2009 Currency Future	13.90	Put		541.00000	631	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Call		746.00000	609	24.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.00	Put		597.00000	692	24.77	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Call		790.00000	648	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	13.90	Put		541.00000	631	24.47	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Call		591.00000	478	26.05	0.00	0	0.00
£ / R On 12/06/2009 Currency Future	14.40	Put		842.00000	961	26.05	0.00	0	0.00
£ / R On 14/09/2009 Currency Future			14.11560	14.35740		25.12	70,578.00	5	3,456.00
£ / R On 14/09/2009 Currency Future	14.35	Call		1,023.00000	890	25.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.35	Put		1,016.00000	1,124	25.54	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Call		985.00000	856	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.45	Put		1,078.00000	1,191	25.75	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Call		967.00000	840	25.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.50	Put		1,110.00000	1,224	25.86	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call		1,043.00000	907	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put		985.00000	1,092	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		850.00000	736	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,342.00000	1,471	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		773.00000	651	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,515.00000	1,636	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call		609.00000	505	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put		1,852.00000	1,990	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call		687.00000	574	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put		1,679.00000	1,809	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Call		720.00000	604	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.25	Put		1,613.00000	1,739	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call		755.00000	635	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put		1,547.00000	1,670	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Call		850.00000	736	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.85	Put		1,342.00000	1,471	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		931.00000	809	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,174.00000	1,293	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Call		881.00000	764	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.75	Put		1,274.00000	1,399	26.41	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Call		773.00000	651	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.10	Put		1,515.00000	1,636	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Call		805.00000	684	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.00	Put		1,448.00000	1,569	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call		834.00000	719	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put		1,377.00000	1,503	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call		791.00000	668	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put		1,483.00000	1,602	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Call		820.00000	701	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.95	Put		1,412.00000	1,536	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call		865.00000	750	26.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.80	Put			1,308.00000	1,435	26.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Call			834.00000	719	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.90	Put			1,377.00000	1,503	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			703.00000	589	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,646.00000	1,774	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Call			737.00000	620	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.20	Put			1,580.00000	1,704	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Call			898.00000	779	26.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.70	Put			1,240.00000	1,363	26.30	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Call			687.00000	574	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.35	Put			1,679.00000	1,809	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Call			609.00000	505	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.60	Put			1,852.00000	1,990	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Call			655.00000	546	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.45	Put			1,747.00000	1,880	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Call			594.00000	492	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.65	Put			1,887.00000	2,027	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Call			580.00000	479	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.70	Put			1,923.00000	2,064	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Call			639.00000	532	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.50	Put			1,782.00000	1,916	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,004.00000	873	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,047.00000	1,157	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			552.00000	455	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,995.00000	2,139	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			914.00000	794	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,207.00000	1,328	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Call			865.00000	750	26.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.80	Put			1,308.00000	1,435	26.52	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			671.00000	560	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,713.00000	1,844	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Call			1,084.00000	944	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.20	Put			926.00000	1,028	25.22	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Call			1,043.00000	907	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.30	Put			985.00000	1,092	25.43	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Call			1,166.00000	1,022	24.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.00	Put			808.00000	906	24.82	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,125.00000	982	25.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Put			867.00000	966	25.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Call			1,187.00000	1,042	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.95	Put			780.00000	877	24.72	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Call			1,145.00000	1,001	24.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.05	Put			838.00000	936	24.92	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,105.00000	962	25.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			897.00000	997	25.12	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.25	Call			1,063.00000	925	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.25	Put			956.00000	1,060	25.33	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Call			949.00000	824	25.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.55	Put			1,142.00000	1,259	25.97	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Call			703.00000	589	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.30	Put			1,646.00000	1,774	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			525.00000	431	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,068.00000	2,216	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Call			671.00000	560	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.40	Put			1,713.00000	1,844	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Call			552.00000	455	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.80	Put			1,995.00000	2,139	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Call			525.00000	431	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.90	Put			2,068.00000	2,216	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Call			500.00000	409	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.00	Put			2,142.00000	2,293	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Call			475.00000	387	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.10	Put			2,218.00000	2,372	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Call			791.00000	668	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.05	Put			1,483.00000	1,602	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			624.00000	518	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,817.00000	1,953	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Call			566.00000	467	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.75	Put			1,959.00000	2,101	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Call			624.00000	518	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.55	Put			1,817.00000	1,953	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Call			539.00000	443	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.85	Put			2,031.00000	2,177	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Call			512.00000	420	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.95	Put			2,105.00000	2,254	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Call			487.00000	398	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.05	Put			2,180.00000	2,332	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Call			1,004.00000	873	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.40	Put			1,047.00000	1,157	25.64	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Call			429.00000	347	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	16.30	Put			2,371.00000	2,531	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Call			1,105.00000	962	25.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.15	Put			897.00000	997	25.12	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Call			914.00000	794	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.65	Put			1,207.00000	1,328	26.19	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Call			755.00000	635	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	15.15	Put			1,547.00000	1,670	26.63	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Call			1,214.00000	1,062	24.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	13.90	Put			756.00000	847	24.60	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.10	Call			1,125.00000	982	25.02	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/09/2009 Currency Future	14.10	Put		867.00000	966	25.02	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Call		931.00000	809	26.08	0.00	0	0.00
£ / R On 14/09/2009 Currency Future	14.60	Put		1,174.00000	1,293	26.08	0.00	0	0.00
£ / R On 14/12/2009 Currency Future			14.29680	14.37010		25.64	0.00	0	5.00
£ / R On 14/12/2009 Currency Future	14.35	Call		1,271.00000	1,226	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.35	Put		1,251.00000	1,279	25.72	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Call		1,233.00000	1,189	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.45	Put		1,313.00000	1,342	25.88	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Call		1,215.00000	1,171	25.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.50	Put		1,345.00000	1,375	25.96	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Call		1,291.00000	1,245	25.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.30	Put		1,221.00000	1,248	25.64	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Call		1,079.00000	1,041	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.90	Put		1,609.00000	1,644	26.62	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Call		1,095.00000	1,056	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.85	Put		1,575.00000	1,609	26.54	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,179.00000	1,137	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,409.00000	1,440	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Call		1,144.00000	1,104	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.70	Put		1,474.00000	1,507	26.29	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Call		1,111.00000	1,072	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.80	Put		1,541.00000	1,575	26.46	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Call		1,048.00000	1,011	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.00	Put		1,678.00000	1,714	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Call		1,018.00000	974	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.10	Put		1,748.00000	1,778	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Call		982.00000	939	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.20	Put		1,812.00000	1,842	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Call		846.00000	807	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.60	Put		2,076.00000	2,110	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,368.00000	1,324	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,097.00000	1,127	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Call		1,331.00000	1,283	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.20	Put		1,161.00000	1,186	25.49	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Call		1,252.00000	1,207	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.40	Put		1,282.00000	1,310	25.80	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Call		1,457.00000	1,405	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	13.90	Put		987.00000	1,008	24.95	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Call		1,406.00000	1,365	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.00	Put		1,036.00000	1,068	25.18	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Call		1,368.00000	1,324	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.10	Put		1,097.00000	1,127	25.33	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Call		1,179.00000	1,137	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.60	Put		1,409.00000	1,440	26.12	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.05	Call		1,386.00000	1,344	25.26	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
£ / R On 14/12/2009 Currency Future	14.05	Put		1,066.00000	1,097	25.26	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Call		1,349.00000	1,303	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.15	Put		1,129.00000	1,156	25.41	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Call		1,311.00000	1,264	25.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.25	Put		1,191.00000	1,217	25.56	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Call		1,197.00000	1,154	26.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.55	Put		1,377.00000	1,407	26.04	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Call		1,161.00000	1,120	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.65	Put		1,441.00000	1,473	26.21	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Call		1,128.00000	1,088	26.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	14.75	Put		1,507.00000	1,541	26.37	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Call		1,000.00000	956	26.79	0.00	0	0.00
£ / R On 14/12/2009 Currency Future	15.15	Put		1,780.00000	1,810	26.79	0.00	0	0.00
€ / R On 12/06/2009 Currency Future			13.01010	13.30170		24.07	20,230,705.50	1,555	15,602.00
€ / R On 12/06/2009 Currency Future	13.30	Call		636.00000	486	25.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put		634.00000	776	25.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		616.00000	470	25.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		665.00000	810	25.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Call		656.00000	502	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.25	Put		604.00000	742	24.91	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Call		677.00000	519	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.20	Put		575.00000	709	24.74	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		697.00000	536	24.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		545.00000	676	24.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Call		697.00000	536	24.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.15	Put		545.00000	676	24.57	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		741.00000	573	24.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		489.00000	613	24.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Call		562.00000	419	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.50	Put		761.00000	908	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call		514.00000	368	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put		862.00000	1,008	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call		499.00000	352	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put		897.00000	1,042	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call		598.00000	455	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put		696.00000	845	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Call		616.00000	470	25.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.35	Put		665.00000	810	25.27	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Call		741.00000	573	24.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.05	Put		489.00000	613	24.23	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call		842.00000	655	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put		390.00000	494	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Call		763.00000	593	24.07	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.00	Put		462.00000	583	24.07	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.10	Call			718.00000	554	24.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put			517.00000	644	24.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			813.00000	633	23.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			411.00000	523	23.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			872.00000	676	23.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			371.00000	466	23.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Call			580.00000	437	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.45	Put			728.00000	877	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Call			514.00000	368	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.65	Put			862.00000	1,008	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Call			499.00000	352	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.70	Put			897.00000	1,042	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			462.00000	322	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Put			960.00000	1,112	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			427.00000	294	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Put			1,025.00000	1,184	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			530.00000	384	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			828.00000	974	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Call			636.00000	486	25.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.30	Put			634.00000	776	25.09	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Call			788.00000	613	23.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.95	Put			436.00000	553	23.88	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			546.00000	401	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			794.00000	941	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Call			410.00000	280	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.95	Put			1,058.00000	1,220	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Call			394.00000	268	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.00	Put			1,092.00000	1,257	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			363.00000	243	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,161.00000	1,333	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Call			225.00000	140	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.65	Put			1,574.00000	1,780	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Call			215.00000	133	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.70	Put			1,614.00000	1,823	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Call			294.00000	191	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.35	Put			1,342.00000	1,531	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call			348.00000	232	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put			1,196.00000	1,372	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Call			444.00000	307	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.85	Put			992.00000	1,147	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Call			530.00000	384	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.60	Put			828.00000	974	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Call			546.00000	401	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.55	Put			794.00000	941	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.80	Call			462.00000	322	25.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.80	Put			960.00000	1,112	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Call			598.00000	455	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.40	Put			696.00000	845	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Call			363.00000	243	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.10	Put			1,161.00000	1,333	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Call			258.00000	164	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.50	Put			1,456.00000	1,654	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call			179.00000	108	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put			1,777.00000	1,997	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Call			134.00000	77	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.20	Put			2,032.00000	2,267	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call			307.00000	200	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put			1,305.00000	1,490	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call			334.00000	221	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put			1,232.00000	1,411	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Call			813.00000	633	23.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.90	Put			411.00000	523	23.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Call			903.00000	700	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.75	Put			352.00000	440	23.15	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,210.00000	967	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			209.00000	257	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,174.00000	934	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			222.00000	273	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Call			1,248.00000	1,002	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.25	Put			196.00000	242	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Call			1,174.00000	934	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.35	Put			222.00000	273	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,033.00000	806	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			282.00000	345	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Call			1,068.00000	836	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.50	Put			266.00000	326	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			967.00000	749	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			315.00000	389	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,402.00000	1,146	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			150.00000	186	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Call			1,102.00000	868	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.45	Put			251.00000	308	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Call			1,285.00000	1,037	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.20	Put			184.00000	227	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,362.00000	1,109	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			161.00000	199	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,324.00000	1,072	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			172.00000	212	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Call			1,692.00000	1,421	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.70	Put			90.00000	111	22.70	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	11.80	Call			1,607.00000	1,340	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.80	Put			105.00000	130	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Call			1,523.00000	1,261	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.90	Put			121.00000	150	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Call			1,442.00000	1,183	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.00	Put			140.00000	173	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,138.00000	900	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			236.00000	290	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Call			1,649.00000	1,380	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.75	Put			97.00000	120	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,565.00000	1,300	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			113.00000	140	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Call			1,482.00000	1,222	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.95	Put			131.00000	162	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Call			1,033.00000	806	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.55	Put			282.00000	345	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Call			1,362.00000	1,109	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.10	Put			161.00000	199	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,000.00000	775	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			298.00000	365	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Call			935.00000	724	22.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.70	Put			333.00000	414	22.98	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Call			1,402.00000	1,146	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.05	Put			150.00000	186	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Call			1,324.00000	1,072	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.15	Put			172.00000	212	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Call			1,735.00000	1,463	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.65	Put			83.00000	103	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Call			1,565.00000	1,300	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	11.85	Put			113.00000	140	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Call			967.00000	749	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.65	Put			315.00000	389	22.84	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Call			842.00000	655	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.85	Put			390.00000	494	23.51	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Call			1,000.00000	775	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.60	Put			298.00000	365	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Call			1,210.00000	967	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.30	Put			209.00000	257	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Call			1,138.00000	900	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.40	Put			236.00000	290	22.70	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Call			872.00000	676	23.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	12.80	Put			371.00000	466	23.32	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Call			480.00000	336	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.75	Put			928.00000	1,076	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.90	Call			427.00000	294	25.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	13.90	Put		1,025.00000	1,184	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Call		320.00000	211	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.25	Put		1,268.00000	1,450	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Call		269.00000	172	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.45	Put		1,418.00000	1,612	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Call		246.00000	156	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.55	Put		1,495.00000	1,696	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Call		206.00000	126	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.75	Put		1,654.00000	1,866	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Call		187.00000	114	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.85	Put		1,736.00000	1,953	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Call		171.00000	102	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.95	Put		1,819.00000	2,042	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Call		155.00000	91	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.05	Put		1,903.00000	2,131	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		281.00000	181	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,380.00000	1,571	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		236.00000	148	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,534.00000	1,738	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Call		307.00000	200	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.30	Put		1,305.00000	1,490	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Call		281.00000	181	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.40	Put		1,380.00000	1,571	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Call		236.00000	148	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.60	Put		1,534.00000	1,738	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		196.00000	120	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,695.00000	1,910	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Call		163.00000	96	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.00	Put		1,861.00000	2,086	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Call		148.00000	86	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.10	Put		1,946.00000	2,176	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		121.00000	69	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,120.00000	2,359	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Call		110.00000	61	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.40	Put		2,208.00000	2,451	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Call		99.00000	54	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.50	Put		2,298.00000	2,544	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Call		90.00000	48	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.60	Put		2,388.00000	2,638	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Call		196.00000	120	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.80	Put		1,695.00000	1,910	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Call		179.00000	108	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.90	Put		1,777.00000	1,997	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Call		121.00000	69	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	15.30	Put		2,120.00000	2,359	25.45	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 12/06/2009 Currency Future	14.05	Call		378.00000	255	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,126.00000	1,295	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Call		718.00000	554	24.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	13.10	Put		517.00000	644	24.39	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Call		378.00000	255	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.05	Put		1,126.00000	1,295	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Call		348.00000	232	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.15	Put		1,196.00000	1,372	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Call		334.00000	221	25.45	0.00	0	0.00
€ / R On 12/06/2009 Currency Future	14.20	Put		1,232.00000	1,411	25.45	0.00	0	0.00
€ / R On 14/09/2009 Currency Future			13.19130	13.49190		24.70	0.00	0	217.00
€ / R On 14/09/2009 Currency Future	13.50	Call		947.00000	789	25.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.50	Put		955.00000	1,098	25.40	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		928.00000	773	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		987.00000	1,132	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Call		967.00000	805	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.45	Put		925.00000	1,064	25.28	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		986.00000	822	25.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		894.00000	1,031	25.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,007.00000	840	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		865.00000	999	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Call		1,007.00000	840	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.35	Put		865.00000	999	25.05	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Call		1,047.00000	876	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.25	Put		806.00000	935	24.82	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Call		875.00000	718	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.70	Put		1,083.00000	1,227	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		825.00000	663	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,183.00000	1,321	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call		809.00000	645	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put		1,217.00000	1,354	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call		910.00000	757	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put		1,018.00000	1,166	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Call		1,164.00000	975	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.00	Put		672.00000	783	24.23	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Call		1,068.00000	895	24.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.20	Put		776.00000	904	24.70	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,088.00000	915	24.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		746.00000	873	24.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,027.00000	858	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		835.00000	966	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Call		1,027.00000	858	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.30	Put		835.00000	966	24.93	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Call		986.00000	822	25.16	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.40	Put		894.00000	1,031	25.16	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	13.05	Call			1,136.00000	954	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put			694.00000	813	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Call			858.00000	699	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.75	Put			1,116.00000	1,258	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call			892.00000	738	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put			1,050.00000	1,196	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Call			809.00000	645	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.90	Put			1,217.00000	1,354	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Call			789.00000	628	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.95	Put			1,247.00000	1,386	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Call			770.00000	611	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.00	Put			1,278.00000	1,419	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			732.00000	578	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,340.00000	1,487	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			841.00000	681	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,149.00000	1,290	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call			1,109.00000	934	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put			717.00000	843	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Call			696.00000	546	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.20	Put			1,404.00000	1,555	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Call			494.00000	374	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.85	Put			1,852.00000	2,033	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Call			841.00000	681	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.80	Put			1,149.00000	1,290	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Call			732.00000	578	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.10	Put			1,340.00000	1,487	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			661.00000	516	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,469.00000	1,625	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			628.00000	488	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,536.00000	1,696	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Call			596.00000	460	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.50	Put			1,604.00000	1,769	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Call			565.00000	434	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.60	Put			1,673.00000	1,843	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Call			910.00000	757	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.60	Put			1,018.00000	1,166	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Call			661.00000	516	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.30	Put			1,469.00000	1,625	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Call			628.00000	488	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.40	Put			1,536.00000	1,696	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Call			1,338.00000	1,112	23.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.70	Put			546.00000	620	23.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Call			1,278.00000	1,057	23.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.80	Put			586.00000	665	23.61	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call			1,220.00000	1,014	23.91	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/09/2009 Currency Future	12.90	Put		628.00000	723	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Call		928.00000	773	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.55	Put		987.00000	1,132	25.52	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Call		751.00000	594	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.05	Put		1,309.00000	1,453	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Call		714.00000	562	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.15	Put		1,372.00000	1,521	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Call		678.00000	531	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	14.25	Put		1,436.00000	1,590	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Call		1,109.00000	934	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.10	Put		717.00000	843	24.48	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Call		1,220.00000	1,014	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.90	Put		628.00000	723	23.91	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Call		1,249.00000	1,035	23.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.85	Put		607.00000	694	23.76	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Call		1,191.00000	994	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	12.95	Put		650.00000	753	24.07	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Call		825.00000	663	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.85	Put		1,183.00000	1,321	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Call		1,136.00000	954	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.05	Put		694.00000	813	24.36	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Call		1,088.00000	915	24.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.15	Put		746.00000	873	24.59	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Call		892.00000	738	25.64	0.00	0	0.00
€ / R On 14/09/2009 Currency Future	13.65	Put		1,050.00000	1,196	25.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future			13.35720	13.65430		25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		1,205.00000	1,037	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,201.00000	1,330	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Call		1,187.00000	1,020	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.70	Put		1,232.00000	1,363	25.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Call		1,224.00000	1,054	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.60	Put		1,170.00000	1,296	25.56	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,244.00000	1,071	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,139.00000	1,263	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Call		1,264.00000	1,088	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.50	Put		1,109.00000	1,231	25.37	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Call		1,244.00000	1,071	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.55	Put		1,139.00000	1,263	25.47	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Call		1,284.00000	1,106	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.45	Put		1,080.00000	1,199	25.28	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		1,133.00000	964	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,329.00000	1,457	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Call		1,365.00000	1,182	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.25	Put		960.00000	1,074	24.93	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.85	Call		779.00000	632	25.84	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	14.85	Put		1,975.00000	2,124	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Call		1,168.00000	1,004	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.75	Put		1,264.00000	1,397	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Call		1,099.00000	926	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.95	Put		1,394.00000	1,519	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call		1,066.00000	888	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put		1,462.00000	1,581	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Call		1,026.00000	852	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.15	Put		1,522.00000	1,645	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Call		987.00000	817	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.25	Put		1,583.00000	1,710	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Call		1,391.00000	1,201	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.20	Put		936.00000	1,044	24.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,345.00000	1,162	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		991.00000	1,105	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		1,305.00000	1,124	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,050.00000	1,167	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		1,150.00000	984	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,296.00000	1,427	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Call		1,116.00000	945	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put		1,361.00000	1,488	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Call		1,082.00000	907	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.00	Put		1,428.00000	1,550	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Call		1,470.00000	1,261	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.05	Put		866.00000	954	24.52	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		1,417.00000	1,222	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		912.00000	1,015	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,326.00000	1,143	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,021.00000	1,136	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Call		1,205.00000	1,037	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.65	Put		1,201.00000	1,330	25.65	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Call		1,417.00000	1,222	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.15	Put		912.00000	1,015	24.75	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Call		1,326.00000	1,143	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.35	Put		1,021.00000	1,136	25.10	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Call		1,133.00000	964	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.85	Put		1,329.00000	1,457	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Call		1,443.00000	1,241	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.10	Put		889.00000	984	24.64	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Call		1,345.00000	1,162	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.30	Put		991.00000	1,105	25.01	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Call		1,150.00000	984	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.80	Put		1,296.00000	1,427	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Call		1,305.00000	1,124	25.19	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.40	Put		1,050.00000	1,167	25.19	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
€ / R On 14/12/2009 Currency Future	13.90	Call			1,116.00000	945	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	13.90	Put			1,361.00000	1,488	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Call			1,046.00000	870	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.10	Put			1,492.00000	1,613	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Call			0.00000	888	25.84	0.00	0	0.00
€ / R On 14/12/2009 Currency Future	14.05	Put			0.00000	1,581	25.84	0.00	0	0.00
AL13 On 07/05/2009 Index Future			243.10000		243.11600		0.00	0.00	0	7.00
ALBI On 07/05/2009 Index Future			294.55000		295.17900		0.00	0.00	0	637.00
ALBI On 06/08/2009 Index Future			300.44200		301.07800		0.00	0.00	0	0.00
ALBI On 05/11/2009 Index Future			291.17800		292.60900		0.00	0.00	0	0.00
CRD1 On 07/05/2009 Index Future			125.39600		125.72200		0.00	0.00	0	0.00
CRD1 On 06/08/2009 Index Future			127.90400		128.23400		0.00	0.00	0	2.00
CRD1 On 05/11/2009 Index Future			130.15000		130.48400		0.00	0.00	0	0.00
GOVI On 07/05/2009 jGovi			296.42100		297.02500		0.00	0.00	0	186.00
GOVI On 06/08/2009 jGovi			302.35100		302.96050		0.00	0.00	0	6.00
GOVI On 05/11/2009 jGovi			307.66100		308.27650		0.00	0.00	0	0.00
ILBI On 07/05/2009 Index Future			342.30400		337.59900		0.00	0.00	0	2.00
ILBI On 06/08/2009 Index Future			350.98400		346.14500		0.00	0.00	0	0.00
ILBI On 05/11/2009 Index Future			337.98200		333.58100		0.00	0.00	0	0.00
J153 On 31/08/2010 jSwap			7.49900		7.51000		35.44	0.00	0	0.00
J157 On 15/09/2015 jSwap			8.40500		8.37600		35.44	0.00	0	0.00
J186 On 21/12/2026 jSwap			8.07800		8.05000		35.44	0.00	0	0.00
J201 On 22/12/2014 jSwap			8.46300		8.44100		35.44	0.00	0	0.00
J203 On 15/09/2017 jSwap			8.50100		8.47900		35.44	0.00	0	0.00
J204 On 21/12/2018 jSwap			8.59900		8.57800		35.44	0.00	0	0.00
J207 On 15/01/2020 jSwap			8.54300		8.52600		35.44	0.00	0	0.00
JBAR On 21/12/2005 jBar					0.00000		0.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
JFRA On 07/05/2009 jFra			7.96400		7.99900		0.00	0.00	0	0.00
JFRA On 06/08/2009 jFra			6.65300		6.69100		0.00	0.00	0	0.00
JFRA On 05/11/2009 jFra			6.59100		6.62600		0.00	0.00	0	0.00
JN02 On 07/05/2009 jNote			7.23800		7.25500		0.00	0.00	0	0.00
JN02 On 06/08/2009 jNote			7.25000		7.25700		0.00	0.00	0	0.00
JN05 On 07/05/2009 jNote			8.08000		8.06200		0.00	0.00	0	0.00
JN05 On 06/08/2009 jNote			8.13200		8.10800		0.00	0.00	0	0.00
JN10 On 07/05/2009 jNote			8.37900		8.35300		0.00	0.00	0	0.00
JN10 On 06/08/2009 jNote			8.39000		8.36000		0.00	0.00	0	0.00
JROD On 31/03/2009 jRod			10.63100		10.62600		0.00	0.00	0	0.00
JROD On 30/04/2009 jRod			10.05400		10.04500		0.00	0.00	0	0.00
JROD On 29/05/2009 jRod			9.50400		9.51300		0.00	0.00	0	0.00
JROD On 30/06/2009 jRod			9.71600		9.72600		0.00	0.00	0	0.00
OTH1 On 07/05/2009 Index Future			284.43200		285.15600		0.00	0.00	0	0.00
OTH1 On 06/08/2009 Index Future			290.12100		290.85500		0.00	0.00	0	3.00
OTH1 On 05/11/2009 Index Future			295.21600		295.95800		0.00	0.00	0	0.00
R153 On 07/05/2009 Bond Future			6.29200		6.26500		2.72	0.00	0	3,022.00
R153 On 07/05/2009 Bond Future	9.25	Call			3,804.00000	3,769	2.80	0.00	0	0.00
R153 On 07/05/2009 Bond Future	9.25	Put			0.00000	0	2.80	0.00	0	0.00
R153 On 06/08/2009 Bond Future			5.67800		5.64500		1.96	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Call			4,244.00000	4,209	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	9.75	Put			5.00000	5	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Call			4,492.00000	4,457	2.01	0.00	0	0.00
R153 On 06/08/2009 Bond Future	10.00	Put			3.00000	3	2.01	0.00	0	0.00
R153 On 05/11/2009 Bond Future			5.00000		5.00000		1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Call			1,288.00000	1,286	1.24	0.00	0	0.00
R153 On 05/11/2009 Bond Future	6.50	Put			67.00000	65	1.24	0.00	0	0.00
R157 On 07/05/2009 Bond Future			7.79700		7.75500		12.50	0.00	0	10,191.00
R157 On 07/05/2009 Bond Future	7.25	Call			1,171.00000	1,031	12.40	0.00	0	386.00
R157 On 07/05/2009 Bond Future	7.25	Put			4,146.00000	4,250	12.40	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Call			290.00000	234	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	6.50	Put			7,851.00000	8,038	12.25	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Call			7,331.00000	7,077	13.00	0.00	0	0.00
R157 On 07/05/2009 Bond Future	9.00	Put			361.00000	351	13.00	0.00	0	0.00
R157 On 06/08/2009 Bond Future			7.77100		7.72800		12.50	0.00	0	5,000.00
R157 On 06/08/2009 Bond Future	9.25	Call			9,439.00000	9,215	13.00	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R157 On 06/08/2009 Bond Future	9.25	Put			1,265.00000	1,282	13.00	0.00	0	0.00
R157 On 05/11/2009 Bond Future			7.85000		7.80400		12.45	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Call			4,291.00000	4,143	12.40	0.00	0	0.00
R157 On 05/11/2009 Bond Future	7.50	Put			5,939.00000	6,038	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future			7.93500		7.88700		12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Call			5,718.00000	5,566	12.40	0.00	0	0.00
R157 On 04/02/2010 Bond Future	7.75	Put			6,425.00000	6,520	12.40	0.00	0	0.00
R186 On 07/05/2009 Bond Future			8.34700		8.29600		25.59	0.00	0	12,905.00
R186 On 07/05/2009 Bond Future	8.00	Call			3,214.00000	2,860	25.44	0.00	0	2,500.00
R186 On 07/05/2009 Bond Future	8.00	Put			6,395.00000	6,577	25.44	0.00	0	0.00
R186 On 07/05/2009 Bond Future	7.25	Call			987.00000	814	25.08	0.00	0	4,930.00
R186 On 07/05/2009 Bond Future	7.25	Put			12,808.00000	13,171	25.08	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Call			8,966.00000	8,448	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	9.00	Put			1,877.00000	1,894	26.20	0.00	0	0.00
R186 On 07/05/2009 Bond Future	6.50	Call			188.00000	138	24.78	0.00	0	97.00
R186 On 07/05/2009 Bond Future	6.50	Put			21,562.00000	22,048	24.78	0.00	0	0.00
R186 On 06/08/2009 Bond Future			8.34400		8.29100		27.61	0.00	0	2,500.00
R186 On 06/08/2009 Bond Future	9.00	Call			12,231.00000	11,781	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	9.00	Put			5,141.00000	5,243	28.27	0.00	0	0.00
R186 On 06/08/2009 Bond Future	7.50	Call			4,762.00000	4,478	27.17	0.00	0	35.00
R186 On 06/08/2009 Bond Future	7.50	Put			13,482.00000	13,750	27.17	0.00	0	0.00
R186 On 05/11/2009 Bond Future			8.38900		8.33600		26.96	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Call			14,106.00000	13,693	27.61	0.00	0	0.00
R186 On 05/11/2009 Bond Future	9.00	Put			7,534.00000	7,666	27.61	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Call			6,798.00000	6,512	26.54	0.00	0	5,000.00
R186 On 05/11/2009 Bond Future	7.50	Put			15,910.00000	16,170	26.54	0.00	0	0.00
R186 On 04/02/2010 Bond Future			8.43500		8.38000		28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Call			12,414.00000	12,055	28.95	0.00	0	0.00
R186 On 04/02/2010 Bond Future	8.25	Put			13,749.00000	13,948	28.95	0.00	0	0.00
R196 On 07/05/2009 Bond Future			9.43500		9.43500		0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Call			993.00000	971	0.00	0.00	0	0.00
R196 On 07/05/2009 Bond Future	11.00	Put			527.00000	504	0.00	0.00	0	0.00
R201 On 07/05/2009 Bond Future			7.84100		7.79900		11.94	0.00	0	2.00
R201 On 07/05/2009 Bond Future	9.25	Call			6,587.00000	6,387	12.28	0.00	0	0.00
R201 On 07/05/2009 Bond Future	9.25	Put			179.00000	172	12.28	0.00	0	0.00
R201 On 06/08/2009 Bond Future			7.80400		7.76000		12.42	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Call			7,341.00000	7,161	12.77	0.00	0	0.00
R201 On 06/08/2009 Bond Future	9.25	Put			989.00000	1,003	12.77	0.00	0	0.00
R201 On 05/11/2009 Bond Future			7.86700		7.82100		11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Call			3,358.00000	3,242	11.73	0.00	0	0.00
R201 On 05/11/2009 Bond Future	7.50	Put			4,732.00000	4,812	11.73	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R201 On 04/02/2010 Bond Future			7.93500	7.88600		12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Call		4,035.00000	3,921	12.14	0.00	0	0.00
R201 On 04/02/2010 Bond Future	7.50	Put		5,618.00000	5,701	12.14	0.00	0	0.00
R203 On 07/05/2009 Bond Future			8.27800	8.24700		17.41	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Call		5,310.00000	5,105	17.90	0.00	0	0.00
R203 On 07/05/2009 Bond Future	9.00	Put		955.00000	935	17.90	0.00	0	0.00
R203 On 06/08/2009 Bond Future			8.26700	8.23500		17.74	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Call		7,921.00000	7,746	18.23	0.00	0	0.00
R203 On 06/08/2009 Bond Future	9.25	Put		2,223.00000	2,233	18.23	0.00	0	0.00
R203 On 05/11/2009 Bond Future			8.33400	8.30100		17.78	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Call		3,722.00000	3,612	17.63	0.00	0	0.00
R203 On 05/11/2009 Bond Future	7.50	Put		8,402.00000	8,479	17.63	0.00	0	0.00
R203 On 04/02/2010 Bond Future			8.40500	8.37100		18.03	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Call		6,506.00000	6,378	18.09	0.00	0	0.00
R203 On 04/02/2010 Bond Future	8.20	Put		7,455.00000	7,515	18.09	0.00	0	0.00
R204 On 07/05/2009 Bond Future			8.30200	8.26100		18.98	0.00	0	305.00
R204 On 07/05/2009 Bond Future	8.75	Call		4,615.00000	4,354	19.36	0.00	0	0.00
R204 On 07/05/2009 Bond Future	8.75	Put		1,515.00000	1,519	19.36	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Call		1,444.00000	1,281	18.90	0.00	0	750.00
R204 On 07/05/2009 Bond Future	7.75	Put		4,825.00000	4,927	18.90	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Call		5,704.00000	5,433	19.51	0.00	0	0.00
R204 On 07/05/2009 Bond Future	9.00	Put		1,068.00000	1,061	19.51	0.00	0	0.00
R204 On 06/08/2009 Bond Future			8.29600	8.25300		20.20	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Call		8,559.00000	8,318	20.77	0.00	0	0.00
R204 On 06/08/2009 Bond Future	9.25	Put		2,469.00000	2,501	20.77	0.00	0	0.00
R204 On 05/11/2009 Bond Future			8.35600	8.31200		19.54	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Call		4,085.00000	3,937	19.38	0.00	0	0.00
R204 On 05/11/2009 Bond Future	7.50	Put		9,311.00000	9,436	19.38	0.00	0	0.00
R204 On 04/02/2010 Bond Future			8.41700	8.37200		20.71	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Call		7,194.00000	7,018	20.78	0.00	0	0.00
R204 On 04/02/2010 Bond Future	8.20	Put		8,247.00000	8,344	20.78	0.00	0	0.00
R206 On 07/05/2009 Bond Future			7.75500	7.71200		10.47	0.00	0	3,134.00
R206 On 07/05/2009 Bond Future	9.00	Call		5,008.00000	4,837	10.77	0.00	0	0.00
R206 On 07/05/2009 Bond Future	9.00	Put		199.00000	194	10.77	0.00	0	0.00
R206 On 06/08/2009 Bond Future			7.70800	7.66400		10.73	0.00	0	0.00
R206 On 06/08/2009 Bond Future	7.00	Call		1,595.00000	1,510	10.65	0.00	0	300.00
R206 On 06/08/2009 Bond Future	7.00	Put		4,076.00000	4,152	10.65	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Call		6,359.00000	6,208	11.04	0.00	0	0.00
R206 On 06/08/2009 Bond Future	9.25	Put		725.00000	736	11.04	0.00	0	0.00
R206 On 05/11/2009 Bond Future			7.77200	7.72500		10.03	0.00	0	0.00
R206 On 05/11/2009 Bond Future	7.50	Call		2,859.00000	2,760	10.03	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R206 On 05/11/2009 Bond Future	7.50	Put			3,650.00000	3,715	10.03	0.00	0	0.00
R206 On 04/02/2010 Bond Future			7.84100		7.79100		10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Call			3,358.00000	3,261	10.22	0.00	0	0.00
R206 On 04/02/2010 Bond Future	7.50	Put			4,327.00000	4,396	10.22	0.00	0	0.00
R207 On 07/05/2009 Bond Future			8.31500		8.27400		20.94	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Call			5,804.00000	5,525	21.44	0.00	0	0.00
R207 On 07/05/2009 Bond Future	9.00	Put			1,123.00000	1,116	21.44	0.00	0	0.00
R207 On 06/08/2009 Bond Future			8.31000		8.26800		22.33	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Call			8,794.00000	8,549	23.04	0.00	0	0.00
R207 On 06/08/2009 Bond Future	9.25	Put			2,616.00000	2,647	23.04	0.00	0	0.00
R207 On 05/11/2009 Bond Future			8.36400		8.32000		21.67	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Call			4,234.00000	4,080	21.41	0.00	0	0.00
R207 On 05/11/2009 Bond Future	7.50	Put			9,729.00000	9,858	21.41	0.00	0	0.00
R207 On 04/02/2010 Bond Future			8.41900		8.37400		23.04	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Call			7,606.00000	7,420	22.92	0.00	0	0.00
R207 On 04/02/2010 Bond Future	8.25	Put			8,395.00000	8,493	22.92	0.00	0	0.00
R208 On 07/05/2009 Bond Future			8.34900		8.31500		23.01	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Call			4,662.00000	4,419	23.47	0.00	0	0.00
R208 On 07/05/2009 Bond Future	8.75	Put			1,738.00000	1,729	23.47	0.00	0	0.00
R208 On 06/08/2009 Bond Future			8.36200		8.32400		23.70	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Call			8,801.00000	8,570	24.37	0.00	0	0.00
R208 On 06/08/2009 Bond Future	9.25	Put			2,799.00000	2,825	24.37	0.00	0	0.00
R208 On 05/11/2009 Bond Future			8.42200		8.38300		23.93	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Call			4,902.00000	4,747	23.83	0.00	0	0.00
R208 On 05/11/2009 Bond Future	7.75	Put			9,262.00000	9,366	23.83	0.00	0	0.00
R208 On 04/02/2010 Bond Future			8.51000		8.47100		24.54	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Call			8,448.00000	8,270	24.84	0.00	0	0.00
R208 On 04/02/2010 Bond Future	8.50	Put			8,259.00000	8,335	24.84	0.00	0	0.00
R209 On 07/05/2009 Bond Future			8.13800		8.08700		33.34	0.00	0	5,493.00
R209 On 07/05/2009 Bond Future	9.00	Call			8,819.00000	8,359	34.40	0.00	0	0.00
R209 On 07/05/2009 Bond Future	9.00	Put			1,148.00000	1,151	34.40	0.00	0	0.00
R209 On 06/08/2009 Bond Future			8.13000		8.07800		32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.00	Call			6,308.00000	5,993	32.75	0.00	0	2,000.00
R209 On 06/08/2009 Bond Future	8.00	Put			7,025.00000	7,181	32.75	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Call			9,840.00000	9,457	33.57	0.00	0	0.00
R209 On 06/08/2009 Bond Future	8.75	Put			4,071.00000	4,159	33.57	0.00	0	0.00
R209 On 05/11/2009 Bond Future			8.16000		8.10700		35.44	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Call			5,723.00000	5,471	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	7.25	Put			14,130.00000	14,356	34.88	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Call			16,654.00000	16,240	37.42	0.00	0	0.00
R209 On 05/11/2009 Bond Future	9.75	Put			3,758.00000	3,822	37.42	0.00	0	2,500.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
R209 On 05/11/2009 Bond Future	7.00	Call		4,899.00000	4,670	34.74	0.00	0	5,000.00
R209 On 05/11/2009 Bond Future	7.00	Put		16,023.00000	16,271	34.74	0.00	0	0.00
R209 On 04/02/2010 Bond Future			8.19000	8.13600		36.71	0.00	0	0.00
R209 On 04/02/2010 Bond Future	7.50	Call		8,694.00000	8,410	36.27	0.00	0	2,500.00
R209 On 04/02/2010 Bond Future	7.50	Put		14,759.00000	14,958	36.27	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Call		19,442.00000	19,032	39.06	0.00	0	0.00
R209 On 04/02/2010 Bond Future	10.00	Put		5,163.00000	5,237	39.06	0.00	0	0.00
TRT1 On 07/05/2009 Index Future			292.64100	293.24300		0.00	0.00	0	0.00
TRT1 On 06/08/2009 Index Future			298.49500	299.10300		0.00	0.00	0	100.00
TRT1 On 05/11/2009 Index Future			303.73700	304.35100		0.00	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future			6.67700	6.73580		23.54	0.00	0	8,895.00
ZAAD On 12/06/2009 Currency Future	6.75	Call		305.00000	266	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.75	Put		319.00000	339	23.89	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		346.00000	304	23.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		260.00000	277	23.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		325.00000	284	23.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		289.00000	307	23.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Call		346.00000	304	23.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.65	Put		260.00000	277	23.18	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		392.00000	347	22.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		206.00000	220	22.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		286.00000	249	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		350.00000	372	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Call		286.00000	249	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.80	Put		350.00000	372	24.24	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		253.00000	219	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		417.00000	442	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		269.00000	234	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Put		383.00000	407	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Call		419.00000	371	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.50	Put		183.00000	194	22.12	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Call		368.00000	325	22.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.60	Put		233.00000	248	22.81	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Call		325.00000	284	23.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.70	Put		289.00000	307	23.54	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		238.00000	206	25.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		452.00000	479	25.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Call		238.00000	206	25.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.95	Put		452.00000	479	25.35	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Call		253.00000	219	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.90	Put		417.00000	442	24.97	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.85	Call		269.00000	234	24.61	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	6.85	Put		383.00000	407	24.61	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		211.00000	182	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		526.00000	555	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Call		224.00000	194	25.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.00	Put		488.00000	517	25.72	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Call		199.00000	172	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.10	Put		564.00000	595	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		188.00000	158	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		602.00000	631	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Call		211.00000	182	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.05	Put		526.00000	555	26.10	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Call		188.00000	158	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.15	Put		602.00000	631	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call		60.00000	46	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put		1,124.00000	1,169	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call		49.00000	37	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put		1,214.00000	1,260	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Call		87.00000	69	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.60	Put		952.00000	992	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		124.00000	101	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		789.00000	824	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Call		160.00000	132	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.25	Put		674.00000	705	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		174.00000	145	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		638.00000	668	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Call		392.00000	347	22.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.55	Put		206.00000	220	22.47	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call		447.00000	398	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put		161.00000	171	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		478.00000	427	21.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		142.00000	150	21.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Call		478.00000	427	21.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.40	Put		142.00000	150	21.63	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call		545.00000	491	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put		109.00000	114	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Call		174.00000	145	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.20	Put		638.00000	668	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call		147.00000	121	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put		712.00000	744	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Call		124.00000	101	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.40	Put		789.00000	824	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Call		105.00000	84	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.50	Put		869.00000	907	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Call		136.00000	111	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.35	Put		750.00000	784	26.48	0.00	0	0.00



Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	7.45	Call			114.00000	92	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.45	Put			828.00000	865	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			620.00000	564	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			84.00000	87	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Call			782.00000	724	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.00	Put			46.00000	47	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Call			699.00000	642	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.10	Put			63.00000	65	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Call			620.00000	564	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.20	Put			84.00000	87	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Call			545.00000	491	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.30	Put			109.00000	114	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Call			740.00000	682	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.05	Put			54.00000	55	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			659.00000	602	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			73.00000	75	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Call			582.00000	527	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.25	Put			96.00000	100	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Call			510.00000	458	21.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.35	Put			124.00000	131	21.49	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Call			659.00000	602	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.15	Put			73.00000	75	21.34	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			96.00000	76	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			910.00000	949	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Call			80.00000	62	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.65	Put			994.00000	1,035	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Call			147.00000	121	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.30	Put			712.00000	744	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			73.00000	56	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,037.00000	1,079	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Call			73.00000	56	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.70	Put			1,037.00000	1,079	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Call			60.00000	46	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.80	Put			1,124.00000	1,169	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Call			49.00000	37	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.90	Put			1,214.00000	1,260	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Call			41.00000	30	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.00	Put			1,305.00000	1,353	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Call			33.00000	24	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.10	Put			1,397.00000	1,447	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			27.00000	19	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,491.00000	1,542	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Call			22.00000	15	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.30	Put			1,586.00000	1,638	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	8.20	Call			27.00000	19	26.48	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 12/06/2009 Currency Future	8.20	Put			1,491.00000	1,542	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Call			96.00000	76	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	7.55	Put			910.00000	949	26.48	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Call			447.00000	398	21.88	0.00	0	0.00
ZAAD On 12/06/2009 Currency Future	6.45	Put			161.00000	171	21.88	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future			6.73820		6.80200		23.95	0.00	0	140.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			462.00000	422	24.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			460.00000	483	24.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Call			462.00000	422	24.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.80	Put			460.00000	483	24.19	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			502.00000	459	23.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			400.00000	421	23.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Call			481.00000	440	23.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.75	Put			429.00000	452	23.95	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Call			502.00000	459	23.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.70	Put			400.00000	421	23.72	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			522.00000	479	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			370.00000	391	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			426.00000	388	24.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			524.00000	550	24.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Call			393.00000	357	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.00	Put			591.00000	619	25.17	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Call			426.00000	388	24.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.90	Put			524.00000	550	24.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Call			443.00000	404	24.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.85	Put			491.00000	516	24.43	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Call			543.00000	499	23.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.60	Put			341.00000	361	23.16	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Call			522.00000	479	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.65	Put			370.00000	391	23.48	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			409.00000	372	24.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			557.00000	584	24.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			378.00000	343	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			626.00000	655	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Call			409.00000	372	24.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.95	Put			557.00000	584	24.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Call			378.00000	343	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.05	Put			626.00000	655	25.42	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call			350.00000	317	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put			698.00000	729	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			363.00000	330	25.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			661.00000	692	25.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Call			363.00000	330	25.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.10	Put			661.00000	692	25.67	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.50	Call			589.00000	542	22.57	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/09/2009 Currency Future	6.50	Put		287.00000	304	22.57	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		337.00000	301	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		735.00000	763	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		304.00000	270	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		802.00000	832	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		615.00000	566	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		263.00000	278	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		565.00000	520	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		313.00000	331	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Call		350.00000	317	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.15	Put		698.00000	729	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Call		320.00000	285	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.25	Put		768.00000	797	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Call		673.00000	619	21.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.35	Put		221.00000	231	21.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Call		615.00000	566	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.45	Put		263.00000	278	22.29	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Call		304.00000	270	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.30	Put		802.00000	832	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		273.00000	242	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		871.00000	904	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Call		337.00000	301	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.20	Put		735.00000	763	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Call		273.00000	242	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.40	Put		871.00000	904	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Call		245.00000	216	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.50	Put		943.00000	978	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Call		288.00000	256	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.35	Put		836.00000	867	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Call		259.00000	229	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.45	Put		907.00000	940	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Call		232.00000	204	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	7.55	Put		980.00000	1,016	25.92	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Call		706.00000	650	21.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.30	Put		204.00000	212	21.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		642.00000	592	22.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		240.00000	254	22.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Call		739.00000	683	21.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.25	Put		187.00000	195	21.86	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Call		565.00000	520	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.55	Put		313.00000	331	22.84	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Call		642.00000	592	22.08	0.00	0	0.00
ZAAD On 14/09/2009 Currency Future	6.40	Put		240.00000	254	22.08	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future			6.79230	6.85410		24.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.85	Call		576.00000	536	24.36	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.85	Put		572.00000	594	24.36	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Call		615.00000	574	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.75	Put		511.00000	531	23.99	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		595.00000	555	24.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		541.00000	562	24.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Call		595.00000	555	24.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.80	Put		541.00000	562	24.17	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Call		635.00000	593	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.70	Put		481.00000	501	23.81	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		558.00000	519	24.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		604.00000	627	24.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call		655.00000	612	23.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put		451.00000	470	23.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Call		719.00000	674	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.50	Put		365.00000	381	22.76	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Call		675.00000	632	23.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.60	Put		421.00000	440	23.30	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Call		523.00000	486	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.00	Put		669.00000	694	24.93	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Call		491.00000	456	25.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.10	Put		737.00000	764	25.32	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Call		462.00000	429	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.20	Put		808.00000	837	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Call		431.00000	395	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.30	Put		877.00000	902	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		773.00000	720	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		319.00000	328	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Call		558.00000	519	24.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.90	Put		604.00000	627	24.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Call		834.00000	781	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.30	Put		280.00000	288	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Call		773.00000	720	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.40	Put		319.00000	328	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Call		803.00000	750	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.35	Put		299.00000	308	22.29	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Call		743.00000	697	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put		339.00000	354	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Call		696.00000	652	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.55	Put		392.00000	410	23.03	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call		540.00000	502	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put		636.00000	660	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Call		507.00000	471	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.05	Put		703.00000	729	25.13	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call		477.00000	442	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put		772.00000	800	25.52	0.00	0	0.00

Contract Details	Strike	Call/ Put	MTM	Yield	Previous MTM	Premium on Option	Volatility	Value	Contracts Traded	Oper Interes
ZAAD On 14/12/2009 Currency Future	6.45	Call			743.00000	697	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.45	Put			339.00000	354	22.53	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Call			655.00000	612	23.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.65	Put			451.00000	470	23.55	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Call			540.00000	502	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	6.95	Put			636.00000	660	24.74	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Call			477.00000	442	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.15	Put			772.00000	800	25.52	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Call			448.00000	412	25.71	0.00	0	0.00
ZAAD On 14/12/2009 Currency Future	7.25	Put			844.00000	869	25.71	0.00	0	0.00
<b>Total for Derivatives:</b>								<b>293,319,147.20</b>	<b>20,827</b>	<b>376,587.00</b>

**Grand Total:** 293,319,147.20 20,827 376,587.00